

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Dec-20	08-Dec-20	Change	09-Dec-20	(+/-)	08-Dec-20	(+/-)	04-Dec-20	(+/-)	03-Dec-20	(+/-)	02-Dec-20
S50Z20	Dec 2020	959.60	953.90	5.7 0.6 %	274,622	-2.96 %	283,000	-0.31 %	283,892	-3.01 %	292,716	-1.45 %	297,018
S50F21	Jan 2021	958.00	953.00	5 0.52 %	164	-1.80 %	167	5.03 %	159	0.63 %	158	3.27 %	153
S50G21	Feb 2021	959.80	954.00	5.8 0.61 %	66	-2.94 %	68	36.00 %	50	2.04 %	49	8.89 %	45
S50H21	Mar 2021	956.40	950.60	5.8 0.61 %	54,733	7.46 %	50,934	13.90 %	44,719	3.42 %	43,239	2.10 %	42,349
S50M21	Jun 2021	952.20	946.40	5.8 0.61 %	9,046	13.16 %	7,994	-0.68 %	8,049	0.98 %	7,971	-6.41 %	8,517
S50U21	Sep 2021	948.90	943.00	5.9 0.63 %	5,292	1.93 %	5,192	11.78 %	4,645	10.46 %	4,205	-0.05 %	4,207

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Dec-20	08-Dec-20	Change	09-Dec-20	(+/-)	08-Dec-20	(+/-)	04-Dec-20	(+/-)	03-Dec-20	(+/-)	02-Dec-20
SUPERH21	Mar 2021	67,970	0.97	1.01	-0.04 -3.96 %	149,025	71.05 %	87,125	45.69 %	59,803	11.15 %	53,803	3.98 %	51,743
TMBH21	Mar 2021	25,550	1.24	1.25	-0.01 -0.80 %	33,536	-18.21 %	41,001	-24.03 %	53,969	122.85 %	24,218	2.61 %	23,601
IRPCH21	Mar 2021	24,910	3.84	3.43	0.41 11.95 %	25,060	60.79 %	15,586	59.56 %	9,768	58.70 %	6,155	2.01 %	6,034
SUPERZ20	Dec 2020	16,078	0.97	1.01	-0.04 -3.96 %	108,206	-6.85 %	116,162	-9.98 %	129,038	-0.04 %	129,094	0.00 %	129,097
IRPCZ20	Dec 2020	11,030	3.82	3.42	0.40 11.70 %	7,609	-11.58 %	8,606	-19.73 %	10,721	-18.70 %	13,187	-10.50 %	14,734
ICHIZ20	Dec 2020	11,021	10.80	11.10	-0.30 -2.70 %	10,344	-0.08 %	10,352	-27.97 %	14,371	0.00 %	14,371	-0.01 %	14,373
WHAH21	Mar 2021	9,504	3.14	3.14	0.00 0.00 %	36,067	7.22 %	33,638	24.70 %	26,975	15.05 %	23,446	2.37 %	22,904
BANPUH21	Mar 2021	8,581	8.83	9.44	-0.61 -6.46 %	10,356	-20.64 %	13,049	81.29 %	7,198	0.47 %	7,164	-19.99 %	8,954
BLANDH21	Mar 2021	8,228	1.29	1.26	0.03 2.38 %	43,786	2.83 %	42,579	50.43 %	28,304	0.01 %	28,301	-9.79 %	31,372
ESSOH21	Mar 2021	6,625	8.10	7.75	0.35 4.52 %	5,369	-9.67 %	5,944	102.25 %	2,939	-25.37 %	3,938	68.36 %	2,339

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Dec-20	(+/-)	08-Dec-20	(+/-)	04-Dec-20	(+/-)	03-Dec-20	(+/-)	02-Dec-20	09-Dec-20	08-Dec-20	Change
BLANDZ20	Dec 2020	2,134	180,061	-1.15 %	182,155	-0.05 %	182,252	-1.27 %	184,600	-0.84 %	186,155	1.28	1.26	0.02 1.59 %
SUPERH21	Mar 2021	67,970	149,025	71.05 %	87,125	45.69 %	59,803	11.15 %	53,803	3.98 %	51,743	0.97	1.01	-0.04 -4 %
SUPERZ20	Dec 2020	16,078	108,206	-6.85 %	116,162	-9.98 %	129,038	-0.04 %	129,094	0.00 %	129,097	0.97	1.01	-0.04 -4 %
TKNZ20	Dec 2020	43	47,808	-0.04 %	47,829	-1.04 %	48,334	1.03 %	47,842	-2.80 %	49,222	11.40	11.92	-0.5 -4.4 %
BLANDH21	Mar 2021	8,228	43,786	2.83 %	42,579	50.43 %	28,304	0.01 %	28,301	-9.79 %	31,372	1.29	1.26	0.03 2.38 %
TMBZ20	Dec 2020	3,930	42,182	0.77 %	41,861	-41.41 %	71,447	-13.53 %	82,627	-0.85 %	83,332	1.23	1.25	-0.02 -1.6 %
KTCZ20	Dec 2020	322	40,365	-0.25 %	40,465	-0.50 %	40,668	0.09 %	40,632	-0.09 %	40,670	53.40	52.95	0.5 0.85 %
PTTM21	Jun 2021	704	37,191	1.93 %	36,487	0.00 %	36,487	0.00 %	36,487	0.00 %	36,487	42.98	42.36	0.6 1.46 %
WHAH21	Mar 2021	9,504	36,067	7.22 %	33,638	24.70 %	26,975	15.05 %	23,446	2.37 %	22,904	3.14	3.14	0 0 %
BTSZ20X	Dec 2020	20	34,657	-0.06 %	34,677	-0.62 %	34,894	2.99 %	33,880	-0.06 %	33,902	10.57	10.40	0.2 1.63 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	3.80	0.40	11.76
AAV	2.46	0.16	6.96
DELTA	343.00	16.00	4.89
SPRC	8.70	0.40	4.82
BCP	21.80	0.90	4.31
TOP	55.50	2.25	4.23
ERW	3.86	0.14	3.76
KTB	11.90	0.40	3.48
OSP	39.75	1.25	3.25
ESSO	8.00	0.25	3.23

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	41.75	-2.75	-6.18
PSL	5.80	-0.35	-5.69
TKN	11.40	-0.60	-5.00
HANA	43.00	-2.25	-4.97
BANPU	8.95	-0.45	-4.79
STA	25.50	-1.00	-3.77
PRM	7.45	-0.25	-3.25
STEC	13.70	-0.40	-2.84
TTA	4.16	-0.12	-2.80
ICHI	10.60	-0.30	-2.75

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2020	104,919	109,219	-4,300	55,010	46,714	8,296	122,019	126,015	-3,996	281,948	343,923

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2020	11,715	11,180	535	3,877	3,713	164	8,345	9,044	-699	23,937	43,748

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2020	0	0	0	3,542	3,094	448	10,009	10,457	-448	13,551	60,240